

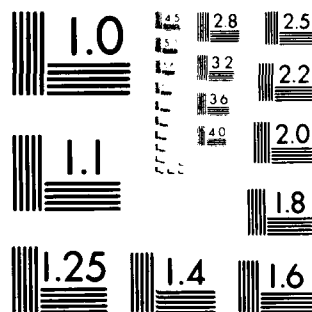
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STEINHAUS' GEOMETRIC LOCATION PROBLEM FOR
RANDOM SAMPLES IN THE PLANE

By

Dorit Hochbaum and J. Michael Steele

TECHNICAL REPORT NO. 319

May 11, 1982

Prepared Under Contract
N00014-76-C-0475 (NR-042-267)
For the Office of Naval Research

Herbert Solomon, Project Director

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Steinhaus' Geometric Location Problem for
Random Samples in the Plane

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I. Introduction.

The work of H. Steinhaus (1956) was apparently the first explicit treatment of the natural question "How should one choose n points from a mass distributed in the plane so as to best represent the whole?" The main objective of this article is to treat a stochastic analogue of Steinhaus' problem.

One principle motivation for this stochastic analogue comes from developments in the theory of algorithms. The first of these is the discovery of Karp (1977) of an efficient probabilistic algorithm for solving the traveling salesman problem. The second development was the proof of Papadimitriou (1980) of the conjecture of Fisher and Hochbaum (1979) that the "Euclidean k -median location problem" is NP-complete.

More will be said about these algorithmic considerations in a later section, but we should first state our results. For any $x_i \in \mathbb{R}^2$ and integers k and n we define

$$(1.1) \quad M(k; x_1, x_2, \dots, x_n) = \min_{S: |S|=k} \sum_{i=1}^n \min_{j \in S} \|x_i - x_j\|.$$

(Here the minimum is over all $S \subset \{x_1, x_2, \dots, x_n\}$ such that S has cardinality $|S| = k$).

In words, one views S as a set of k "centers," and each "site" x_i is served by its nearest center $x_j \in S$ at a cost equal to $\|x_i - x_j\|$. The quantity $M(k; x_1, x_2, \dots, x_n)$ is therefore the minimal cost

attainable by an optimal choice of k centers. This language is chosen in sympathy with the applications which have been suggested in Bollobás (1973), Cornuejols, Fisher, Nemhauser (1978), and Starret (1974).

Our main result is the following:

Theorem 1. If X_i , $1 \leq i < \infty$, are independent and uniform on $[0,1]^2$, then for any $0 < \alpha < 1$ one has

$$(1.2) \quad \lim_{n \rightarrow \infty} n^{-1/2} M([n\alpha]; X_1, X_2, \dots, X_n) = C_\alpha$$

with probability one for some constant $0 < C_\alpha < \infty$.

For reasons which will be discussed in the last section it will be useful to generalize this result slightly. For any $1 \leq p < \infty$ we define

$$(1.3) \quad M_p(k; x_1, x_2, \dots, x_n) = \min_{S: |S|=k} \sum_{i=1}^n \min_{j \in S} \|x_i - x_j\|^p.$$

Under the same hypotheses as in Theorem 1 we will prove

Theorem 2. For any $1 \leq p < 2$ and $0 < \alpha < 1$ we have with probability one

$$\lim_{n \rightarrow \infty} M_p([n\alpha]; X_1, X_2, \dots, X_n) / n^{1-p/2} = C_{\alpha,p}$$

for some constant $0 < C_{\alpha,p} < \infty$.

Naturally, it will suffice to prove just Theorem 2, and this proof will occupy the next three sections. In section two we concentrate on the key combinatorial observations which will make the theorem possible. Section three contains a Tauberian argument which partially parallels that used in Steele (1980b), but with the significant difference that the present problem lacks the monotonicity previously relied on in the theory of sub-additive Euclidean functionals (Steele 1980a,b). The elementary Lemma 3.4 on the "differentiation" of an asymptotic series is one of the devices introduced here which may prove useful in other non-monotone problems.

The proof of Theorem 2 is completed in Section 4 with the help of the Efron-Stein Jackknife inequality teamed with the combinatorial lemmas of Section 2 and classical arguments.

The last section briefly discusses the algorithmic application of this result. We also discuss the extension of our results to non-uniformly distributed random variables, and comment briefly on some open problems.

II. Combinatorial and Geometric Lemmas

Most of the observations which are special to the location problem are contained in this section, but one can find some hidden generality since most subadditive Euclidean functionals have properties analogous to those that follow.

Lemma 2.1. There is a constant $\beta = \beta_p$ such that for all $x_i \in [0,1]^2$, $1 \leq i \leq n$, and $k \geq 2$

$$(2.1) \quad M_p(k; x_1, x_2, \dots, x_n) \leq \beta n k^{-p/2}.$$

Proof. Let an integer s be chosen so that $s^2 \leq k \leq (s+1)^2$, and divide $[0,1]^2$ into s^2 cells of side s^{-1} . For each occupied cell C_i choose one element $x'_i \in C_i$ and set $S' = \{x'_i: 1 \leq i \leq s^2\}$. Since each cell has diameter $\sqrt{2}s^{-1}$ and since $|S'| \leq k$, we have the generous bound

$$M_p(k; x_1, x_2, \dots, x_n) \leq n(\sqrt{2}s^{-1})^p \leq 2^{p/2} n(k^{1/2}-1)^{-p}$$

which yields the lemma.

The next lemma will provide the combinatorial lynch pin required in our variance bounds.

Lemma 2.2. There is a constant $\beta' = \beta'_p$ such that for all $x_i \in \mathbb{R}^2$, $1 \leq i \leq n$, and $k \geq 2$ the difference

$$M_p(k; x_1, x_2, \dots, x_n) - M_p(k+1; x_1, x_2, \dots, x_n) \equiv \Delta_p$$

satisfies the bounds

$$(2.2) \quad 0 \leq \Delta_p \leq \beta' n k^{-1-p/2}.$$

Proof. Without loss we can assume that all of the $\|x_i - x_j\|^p$ are different. For any set of optimal centers S associated with $M_p(k+1; x_1, x_2, \dots, x_n)$ we define for each $i \in S$ the set

$$N(i) = \{j; \|x_j - x_i\| < \|x_j - x_k\|, \forall k \in S, k \neq i\}.$$

This gives the representation

$$M_p(k+1; x_1, x_2, \dots, x_n) = \sum_{i \in S} \sum_{j \in N(i)} \|x_i - x_j\|^p.$$

We now note that

$$(2.3) \quad \#\{i \in S: \sum_{j \in N(i)} \|x_i - x_j\|^p > 4M_p(k+1; x_1, x_2, \dots, x_n)/(k+1)\} \leq (k+1)/4$$

and also that

$$(2.4) \quad \#\{i \in S: |N(i)| \geq 4n/(k+1)\} \leq (k+1)/4.$$

This implies that for H defined by

$$H = \{i \in S: \sum_{j \in N(i)} \|x_i - x_j\|^p \leq 4\beta n(k+1)^{-p/2}/(k+1) \text{ and } |N(i)| \leq 4n/(k+1)\}$$

We have by (2.3), (2.4), and Lemma 2.1 that $\#H \geq (k+1)/2$.

This time we choose s so that $s^2 < (k+1)/2 \leq (s+1)^2$ and again divide $[0,1]^2$ into s^2 cells of side s^{-1} . Some cell must contain two elements of H , say x_{i_1} and x_{i_2} .

We now define a suboptimal choice for the k centers by using $S' = S \setminus \{x_{i_1}\}$. We continue to serve all $\bigcup_{i \neq i_1} \{x_j : j \in N(i)\}$ as before but now serve the elements of $\{x_j : j \in N(i_1)\}$ by x_{i_2} . The cost of serving $\{x_j : j \in N(i_1)\}$ by x_{i_2} is

$$(2.5) \quad \sum_{j \in N(i_1)} \|x_j - x_{i_2}\|^p \leq \sum_{j \in N(i_1)} 2^p (\|x_j - x_{i_1}\|^p + \|x_{i_1} - x_{i_2}\|^p) \\ \leq 2^p \{4\beta n(k+1)^{-p/2-1} + (\sqrt{2} s^{-1})^p (4n)/(k+1)\}.$$

For $k \geq 2$ the last expression can be bounded by $\beta' n k^{-1-p/2}$; and, since (2.5) majorizes Δ_p , this proves the second inequality in (2.2). The first inequality is trivial, so the lemma is complete.

One often finds it useful to know that in an optimal allocation no site is very far from a center.

Lemma 2.3. There is a constant $\beta'' = \beta''_p$ with the property that for any S with $|S| = k$ which minimizes $\sum_{j=1}^n \min_{i \in S} \|x_i - x_j\|^p$ we have

$$\delta_p \equiv \delta_p(k; x_1, x_2, \dots, x_n) \equiv \max_{1 \leq j \leq n} \min_{i \in S} \|x_i - x_j\|^p \leq \beta''_p n k^{-1-p/2}$$

Proof. If we take $S' = S \cup \{x'\}$ where x' is the element of $\{x_1, x_2, \dots, x_n\}$ farthest from any element of S then we have

$$M_p(k+1; x_1, x_2, \dots, x_n) \leq M_p(k; x_1, x_2, \dots, x_n) - \delta_p.$$

By Lemma 2.2 we then see that $\delta_p \leq \beta' n k^{-1-p/2}$, so we can take $\beta'' = \beta'$.

The next lemma will be useful in applying Jackknife methods to obtain variance bounds. By the notation \hat{x}_1 we mean that x_1 is to be omitted from the sample, thus $\{x_1, x_2, \dots, \hat{x}_1, \dots, x_n\} = \{x_1, x_2, \dots, x_{i-1}, x_{i+1}, \dots, x_n\}$. Also, we let $1(y \leq \delta)$ be one or zero accordingly as $y \leq \delta$ holds or not.

Lemma 2.4. Setting $\delta = \delta_p(k; x_1, x_2, \dots, x_n)$ and $m_1 = \min_{j:j \neq 1} \|x_j - x_1\|^p$, we have

$$(2.6) \quad M_p(k; x_1, x_2, \dots, \hat{x}_1, \dots, x_n) \leq M_p(k; x_1, x_2, \dots, x_n) + 2^p \delta \sum_{j=1}^n 1(\|x_j - x_1\|^p \leq \delta)$$

and

$$(2.7) \quad M_p(k; x_1, x_2, \dots, x_n) \leq M_p(k; x_1, x_2, \dots, \hat{x}_1, \dots, x_n) + 2^p(m_1 + \delta).$$

Proof. To prove the first inequality let S be an optimal choice of k centers for $\{x_1, x_2, \dots, x_n\}$. If $x_1 \notin S$ the inequality is trivial, so suppose $x_1 \in S$. We now choose a sub-optimal set S' of k centers for $\{x_1, x_2, \dots, \hat{x}_1, \dots, x_n\}$. First let

$$N = \{x_j : \|x_j - x_1\| < \|x_j - x_{i'},\|, \forall i' \in S, i' \neq 1\}.$$

If $N \neq \{x_1\}$ take any $x' \in N \setminus \{x_1\}$ and set $S' = S \setminus \{x_1\} \cup \{x'\}$, but if $N = \{x_1\}$ just take any $x' \in \{x_1, x_2, \dots, \hat{x}_1, \dots, x_n\}$ and define S' as before.

We now serve $\{x_1, x_2, \dots, \hat{x}_1, \dots, x_n\}$ by S' as follows. If $N = \{x_1\}$ then each point is served by the same center as it was served by in S . If $N \neq \{x_1\}$ then the elements of $N \setminus \{x_1\}$ are served by x' , and the others are served as before. The cost of this sub-optimal choice is bounded by

$$\begin{aligned} & M_p(k; x_1, x_2, \dots, x_n) + \sum_{j=1}^n \|x_j - x'\|^p 1(x_j \in N \setminus \{x_1\}) \\ & \leq M_p(k; x_1, x_2, \dots, x_n) + 2^p \delta \sum_{j=1}^n 1(\|x_j - x_1\|^p \leq \delta) . \end{aligned}$$

The second inequality (2.7) is easier. Let S be an optimal choice of centers for $\{x_1, x_2, \dots, \hat{x}_1, \dots, x_n\}$ and note that x_1 can be served by an element of S at a cost less than

$$2^p \left(\min_{j: j \neq 1} \|x_1 - x_j\|^p + \max_{j: j \neq 1} \min_{t \in S} \|x_t - x_j\|^p \right) \leq 2^p (m_1 + \delta) . \quad \blacksquare$$

III. Regular Expectations.

For brevity we set $M_n = M_p([\alpha n]; X_1, X_2, \dots, X_n)$. Our first objective is to show that $EM_n \sim cn^{p/2}$. The method begins as in the classical approach taken by Beardwood, Halton, and Hammersley (1959) in the study of the traveling salesman problem. As noted in the introduction, the main novelty here is due to the necessity of overcoming the fact that M_n fails to have the monotonicity $M_n \leq M_{n+1}$. The impact of this non-monotonicity is even more strongly felt in the next section. (The desire to understand a subadditive Euclidean functional which failed to be monotone provided the second principle motivating this work.)

We now let Π denote a Poisson point process on \mathbb{R}^2 . For any Borel $A \subset \mathbb{R}^2$, $\Pi(A)$ will consist of a set of N_A points uniformly distributed in A , where N_A is itself a Poisson random variable with mean $\lambda(A)$, the Lebesgue measure of A .

Lemma 3.1. Let $A = [0, t]^2$ and set $\phi(t) = EM_p([\alpha N_A]; \Pi(A))$, then for all integers $m \geq 1$ we have

$$(3.1) \quad \phi(t) \leq m^2 \phi(t/m) .$$

Proof. Let A be divided into m^2 cells Q_i of side t/m , then by the suboptimality of local optimization we have

$$M_p([\alpha N_A]; \Pi(A)) \leq \sum_{i=1}^{m^2} M_p([\alpha N_{Q_i}]; \Pi(Q_i)) .$$

On taking expectations and using the homogeneity of Π we obtain
(3.1).

Lemma 3.2. If $\phi(t)$ is any continuous function which satisfied (3.1) for all m then

$$(3.2) \quad \lim_{t \rightarrow \infty} \phi(t)/t^2 = \lim_{t \rightarrow \infty} \inf \phi(t)/t^2 \equiv C_{\alpha,p}.$$

Proof. By the continuity of $\phi(t)$ and the definition

$C_{\alpha,p} \equiv \lim_{t \rightarrow \infty} \inf \phi(t)/t^2$ we can choose an interval (a,b) such that

$$(3.3) \quad \phi(t)/t^2 \leq C_{\alpha,p} + \epsilon$$

for all $t \in (a,b)$. By (3.1) we can conclude that also we have (3.3)

for all $t \in \bigcup_{m=1}^{\infty} (ma, mb)$. Since $I_m \equiv (ma, mb)$ and I_{m+1} intersect for all $m \geq a(b-a)^{-1}$, we see $\bigcup_{m=1}^{\infty} (ma, mb)$ contains $(m_0 a, \infty)$; and, therefore,

$$\limsup_{t \rightarrow \infty} \phi(t)/t^2 \leq C_{\alpha,p} + \epsilon,$$

which completes the proof.

Lemma 3.3. For $1 \leq p < 4$ we have for $x \uparrow 1$ that

$$(3.4) \quad \sum_{n=1}^{\infty} (EM_n) x^n \sim C_{\alpha,p} \Gamma(2-p/2)/(1-x)^{2-p/2}$$

and

$$(3.5) \quad \sum_{k=1}^n EM_k \sim C_{\alpha,p} (2-p/2)^{-1} n^{2-p/2}.$$

Proof. Calculating $\phi(t)$ by conditioning and making a change of scale from $[0,t]^2$ to $[0,1]^2$ shows that (3.2) can be written out as

$$(3.6) \quad \phi(t) = \sum_{n=1}^{\infty} t^P (EM_n) e^{-t^2} t^{2n/n!} \sim C_{\alpha,p} t^2.$$

By changing variables $t^2 = u$ we see that

$$(3.7) \quad \sum_{n=1}^{\infty} (EM_n) e^{-u} u^n/n! \sim C_{\alpha,p} u^{1-p/2}.$$

Now by the Abelian theorem for Borel summability (e.g. Doetsch (1943), p. 191) and the fact that $1-p/2 > -1$ we have as $x \rightarrow 1$ that

$$(3.8) \quad \sum_{n=1}^{\infty} (EM_n - EM_{n-1}) x^n \sim C_{\alpha,p} \Gamma(2-p/2)/(1-x)^{1-p/2}.$$

Multiplying by $(1-x)^{-1}$ then completes the proof of (3.4). Since $EM_n \geq 0$ we get (3.5) from (3.4) by an immediate application of the Karamata Tauberian theorem (Feller (1971), p. 447).

We would now like to "differentiate" (3.5) in order to obtain the asymptotics of EM_n . Fortunately, the next lemma shows that this is (just barely) legitimate.

Lemma 3.4. If $\sum_{k=1}^n m_k \sim c n^\gamma$ for $\gamma > 1$ and $m_{k+1} \geq m_k - Bk^{\gamma-2}$ for some B and all $k \geq 1$ then

$$(3.9) \quad m_n \sim c \gamma n^{\gamma-1}.$$

Proof. Let $\gamma > 1$ be chosen and note that

$$\sum_{n \leq k \leq \gamma n} m_k \geq \sum_{n \leq k \leq \gamma n} (m_n - B \sum_{j=n}^k j^{\gamma-2}) \geq n(\gamma-1)m_n - B \sum_{k=n}^{\gamma n} \sum_{j=n}^k j^{\gamma-2}.$$

Dividing by n^γ and using the Euler-Maclaurin summation formula to handle the double sum gives

$$(\gamma-1)c \geq (\gamma-1) \limsup (m_n/n^{\gamma-1}) - (\gamma-1)^{-1} \{ \alpha^{-1}(\gamma^\gamma-1) - (\gamma-1) \}.$$

Next dividing by $\gamma-1$ and letting $\gamma \downarrow 1$ shows

$$\gamma c \geq \limsup (m_n/n^{\gamma-1}).$$

In a completely analogous way one can show that $\limsup(m_n/n^{\gamma-1}) \geq \gamma c$ by estimating the sum $\sum_{\gamma n \leq k \leq n} m_k$ where $\gamma < 1$ ■

The next lemma is the main consequence of this section

Lemma 3.5. For $1 \leq p < 2$ we have $EM_n \sim C_{\alpha,p} n^{1-p/2}$ as $n \rightarrow \infty$.

Proof. We already have $\sum_{\ell=1}^n EM_\ell \sim C_{\alpha,p} (2-p/2)^{-1} n^{2-p/2}$ by Lemma 3.4 with $1 < \gamma = 2-p/2$ it suffices to show

$$(3.10) \quad EM_{\ell+1} \geq EM_\ell - B\ell^{-p/2}$$

for some B and all ℓ . By Lemma 2.4 (with sample size $n+1$ and $\hat{X}_1 = \hat{X}_{n+1}$) and by Lemma 2.2 (if $[(\ell+1)\alpha] > [\ell\alpha]$) we have

$$(3.11) \quad M_\ell \geq M_\ell - 2^p \delta \sum_{j=1}^{\ell+1} 1(\|X_j - X_1\|^p \leq \delta) - ([(\ell+1)\alpha] - [\ell\alpha]) \Delta_p.$$

Here by Lemma 2.3, $\delta \leq \beta_p'' \ell [\ell\alpha]^{-1-p/2}$; and by Lemma 2.2, $\Delta_p \leq \beta' \ell [\ell\alpha]^{-1-p/2}$. By elementary estimates we then see that

$$E \sum_{j=1}^{\ell+1} 1(\|X_j - X_1\|^p < \delta)$$

is bounded, so taking expectations in (3.11) yields (3.10). ■

IV. Completion of the Proof.

The results of the preceeding sections will now be brought together to prove Theorem 2. The only new tool required is the recent result of Efron-Stein (1979) which says that the Jackknife estimate of variance is positively biased. Explicitly, we first suppose that $S(x_1, x_2, \dots, x_{n-1})$ is any symmetric function of $n-1$ vectors x_i . For each i we set $S_i = S(x_1, x_2, \dots, \hat{x}_i, \dots, x_n)$ and also set $S_{\cdot} = \frac{1}{n} \sum_{i=1}^n S_i$. If X_i are any independent and identically distributed random vectors, the Efron-Stein Jackknife inequality says that

$$(4.1) \quad \text{Var } S(X_1, X_2, \dots, X_{n-1}) \leq E \sum_{i=1}^n (S_i - S_{\cdot})^2.$$

We will now apply this inequality with the aid of the combinatorial bounds of Section 2.

Lemma 4.1. If X_i , $1 \leq i < \infty$ are independent and uniformly distributed on $[0, 1]^2$, then for a constant C not depending on n we have

$$(4.2) \quad \text{Var } M_p([\alpha n]; X_1, X_2, \dots, X_n) \equiv \text{Var } M_n \leq C n^{1-p}.$$

Proof. We first note that if S_{\cdot} is replaced by any other variable, the right side of (4.1) is only increased. Using (4.1) and Lemma 2.4 we now calculate (with $\delta = \delta_p([\alpha n]; X_1, X_2, \dots, X_{n+1})$):

$$(4.3) \quad \begin{aligned} \text{Var } M_n &\leq E \sum_{i=1}^{n+1} (M_p([\alpha n]; X_1, X_2, \dots, \hat{x}_i, \dots, X_{n+1}) - M_p([\alpha n]; X_1, X_2, \dots, X_{n+1}))^2 \\ &\leq E \sum_{i=1}^{n+1} (2^p \delta \sum_{j=1}^{n+1} 1(\|X_j - X_i\|^p \leq \delta) + 2^p \delta + 2^p \min_{j:j \neq i} \|X_j - X_i\|^p)^2. \end{aligned}$$

Replacing δ by $\beta_p n[\alpha n]^{-1-p/2} = \rho_n$ will by Lemma 2.3 only increase the right side, so using Vinogradov's symbol to ignore irrelevant constants we have

$$(4.4) \quad \text{Var } M_n \ll n E(\rho_n^2 (\sum_{j=1}^{n+1} 1(\|X_j - X_1\|^p \leq \rho_n))^2 + \rho_n^2 + \min_{j:j \neq 1} \|X_j - X_1\|^{2p}).$$

Now, since $\rho_n^2 \ll n^{-p}$, it is an elementary calculation to show

$$E(\sum_{j=1}^{n+1} 1(\|X_j - X_1\|^p \leq \rho_n))^2 \ll E(\sum_{j=1}^{n+1} 1(\|X_j - X_1\| \leq n^{-1/2}))^2 \ll 1$$

and

$$E \min_{j:j \neq 1} \|X_j - X_1\|^{2p} \ll n^{-p}.$$

These bounds and (4.4) imply (4.2) and complete the lemma.

We now note that $\text{Var}(M_n/n^{1-p/2}) \ll 1/n$ and that this bound is not sharp enough to automatically imply complete convergence. It is therefore necessary to resort to a subsequence and maximal argument to prove Theorem 2.

By the bound (4.2), Lemma (3.5), the Borel-Cantelli lemma and Chebyshev's inequality one can easily show

$$(4.5) \quad \lim_{n_k \rightarrow \infty} M_{n_k}/n_k^{1-p/2} = C_{\alpha,p} \quad \text{a.s.}$$

for the subsequence $n_k = [k^\gamma]$ for any $\gamma > 1$.

We now set $D_k = \max_{n_k \leq n < n_{k+1}} |M_n/n^{1-p/2} - M_{n_k}/n_k^{1-p/2}|$ and note

that to complete the proof of the theorem it suffices to show $D_k \rightarrow 0$ a.s. For this it certainly suffices to show $E \sum_{k=1}^{\infty} D_k^2 < \infty$.

We set $a_n = |M_{n+1}/(n+1)^{1-p/2} - M_n/n^{1-p/2}|$ and note

$a_n \ll |M_{n+1} - M_n|/n^{1-p/2} + M_n/n^{2-p/2}$. By Lemma 2.1 we have $M_n \ll n^{1-p/2}$, and if $[\alpha(n+1)] = [\alpha n]$ the same estimates used in (4.4) will show $E(M_{n+1} - M_n)^2 \ll n^{-p}$. If $[\alpha(n+1)] = [\alpha n] + 1$ we first note $M_{n+1} \leq M_n$.

Now we can also check that M_n cannot be much bigger than M_{n+1} . Setting $k = [\alpha n]$ we have by Lemma 2.2 that

$$M_n \leq M(k+1; X_1, X_2, \dots, X_n) + \beta' n k^{-1-p/2}$$

and by Lemma (2.4) (and 2.3) that

$$M(k+1; X_1, X_2, \dots, X_n) \leq M(k+1; X_1, X_2, \dots, X_n, X_{n+1}) + 2^p \delta \sum_{i=1}^n (1 \|X_i - X_{n+1}\|^p \leq \delta)$$

where $\delta \equiv \beta''(n+1)(k+1)^{-1-p/2}$. Together these bounds and elementary calculations show in the case that $[\alpha(n+1)] = [\alpha n] + 1$ that one again has $E(M_{n+1} - M_n)^2 \ll n^{-p}$, and hence $E a_n^2 \ll 1/n^2$.

The final calculation is that

$$E D_k^2 \leq E(\sum a_n)^2 \leq (n_{k+1} - n_k)(\sum E a_n^2) \ll k^{\gamma-1} \sum n^{-2} \ll k^{-2}.$$

where the three sums are each over the range $n_k \leq n < n_{k+1}$.

This verifies $E \sum_{k=1}^{\infty} D_k^2 < \infty$ and completes the proof of Theorem 2, except for verifying that indeed $C_{g,p} > 0$. To show this last fact

we set $Z_n = \frac{1}{n} \sum_{1 \leq i < j \leq n} 1(\|X_i - X_j\| \leq \beta/\sqrt{n})$ and note that easy calculations show

$$(4.6) \quad E Z_n \rightarrow \beta^2 \pi / 2 \quad \text{as } n \rightarrow \infty, \text{ and}$$

$$(4.7) \quad \text{Var } Z_n \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Since M_n is the sum of $n - [n\alpha]$ elements of $S = \{\|X_i - X_j\|^P : 1 \leq i < j \leq n\}$ we have

$$(4.8) \quad M_n \geq (\beta n^{-1/2})^P \cdot 1(n Z_n < (n - [n\alpha])/2) \cdot (n - [n\alpha])/2.$$

Taking expectations in (4.8) we have

$$(4.9) \quad n^{P/2-1} E M_n \geq \beta^P P(Z_n < (1-\alpha)/2) \cdot (1-\alpha)/2.$$

For $\beta^2 < (1-\alpha)/\pi$ equations (4.6), (4.7) and Chebyshev's inequality will suffice to show the right side of (4.9) is bounded away from 0. This shows $C_{\alpha,p} > 0$ and completes the proof.

V. Algorithmic Implications.

The fact that the K-median problem has been proved by Papadimitriou (1980) to be NP-hard means that it is extremely unlikely that there is an efficient algorithm for calculating the optimal choice of k centers from n sites (c.f. Karp (1972)). Therefore, since the K-median problem occurs in a variety of practical contexts, it seems quite desirable to find efficient algorithms which are capable of providing approximate optimal center selections.

The results of this article take a step toward this by providing an estimate for the value of an optimal selection. This value can be used in the construction of approximately optimal probabilistic algorithms for the K-median in a manner which is completely parallel to the way the asymptotic optimal value provided by Beardwood, Halton, and Hammersley (1959) has been used by Karp (1977) in the study of the Traveling Salesman problem. One algorithm of this type for the K-median problem (but with $K < \log n$) has already been constructed in Fisher and Hochbaum (1979).

VI. Concluding Remarks and Open Problems.

One of the motives for investigating the functional

$$M_p([\alpha n]; X_1, X_2, \dots, X_n) = \min_{S: |S|=[\alpha n]} \sum_{i=1}^n \min_{j \in S} \|X_i - X_j\|^p$$

for general p is the trite observation that as $p \rightarrow \infty$ we have

$$M_p^{1/p} \rightarrow \min_{S: |S|=[\alpha n]} \max_{1 \leq i \leq n} \min_{j \in S} \|X_i - X_j\| = H_n.$$

The functional H_n is of independent interest and it was hoped that the present methods might throw some light on its probabilistic behavior.

We now believe that $n^{-1/2} H_n$ converges in distribution, but we have no idea how this might be proved. Since our methods seem to require $1 \leq p < 2$ and are more pertinent to strong laws, an entirely new technique may be needed.

There are also basic open problems directly concerning

$M_n = M_p([\alpha n]; X_1, X_2, \dots, X_n)$. In particular, it seems almost certain that a result analogous to our Theorem 2 must hold when the X_i are independent, identically distributed, and bounded. The methods used in Steele (1980a,c) seem to fail to help in the location problem because of the difficulty of establishing the intermediate result for step densities.

Finally, there is the question of determining $C_{\alpha,p}$. This is usually hopeless, but perhaps not in this case. Fejes-Toth (1959) was able to determine the analogous constant in the original Steinhaus problem, and McClure (1976) has been able to extend the work of Fejes-Tóth to other functionals and extremal problems.

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SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER 318	2. GOVT ACCESSION NO. AD-A115376	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) Steinhaus' Geometric Location Problem for Random Samples in the Plane		5. TYPE OF REPORT & PERIOD COVERED TECHNICAL REPORT
7. AUTHOR(s) Dorit Hochbaum and J. Michael Steele		6. PERFORMING ORG. REPORT NUMBER
9. PERFORMING ORGANIZATION NAME AND ADDRESS Department of Statistics Stanford University Stanford, CA 94305		8. CONTRACT OR GRANT NUMBER(s) N00014-76-C-0475
11. CONTROLLING OFFICE NAME AND ADDRESS Office Of Naval Research Statistics & Probability Program Code 411SP Arlington, VA 22217		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS NR-042-267
14. MONITORING AGENCY NAME & ADDRESS (If different from Controlling Office)		12. REPORT DATE May 11, 1982
		13. NUMBER OF PAGES 21
		15. SECURITY CLASS. (of this report) UNCLASSIFIED
		15a. DECLASSIFICATION/DOWNGRADING SCHEDULE
16. DISTRIBUTION STATEMENT (of this Report) APPROVED FOR PUBLIC RELEASE: DISTRIBUTION UNLIMITED.		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Location problem; k-median problem; Probabilistic algorithm; Subadditive process; Subadditive Euclidean functional.		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) PLEASE SEE REVERSE SIDE.		

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#319

Steinhaus' Geometric Location Problem for
Random Samples in the Plane

Let $M_n = \min_{S: |S| = [n\alpha]} \sum_{i=1}^n \min_{j \in S} \|X_i - X_j\|^p$ where $X_i, 1 \leq i \leq n$,

are i.i.d. and uniformly distributed in $[0,1]^2$. It is proved that

$M_n \sim cn^{1-p/2}$ a.s. for $1 \leq p < 2$. This result is motivated by recent developments in the theory of algorithms and the theory of subadditive processes as well as by a well-known problem of H. Steinhaus.

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